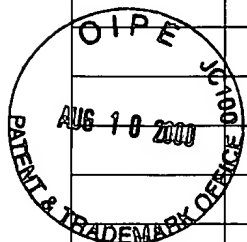


Substitute Form PTO-1449 (Modified) U.S. Department of Commerce Patent and Trademark Office Information Disclosure Statement by Applicant (Use several sheets if necessary) (37 CFR §1.98(b))	Attorney's Docket No. 11657-002001	Application No. 09/536,663
	Applicant Gary L. Gastineau	
	Filing Date March 27, 2000	Group Art Unit

U.S. Patent Documents

Examiner Initial	Desig. ID	Patent Number	Issue Date	Patentee	Class	Subclass	Filing Date If Appropriate
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Other Documents (include Author, Title, Date, and Place of Publication)

Examiner Initial	Desig. ID	Document
<i>WB</i>	AQ	M.A. Berry et al., "Sorting Out Risks Using Known APT Factors", Financial Analysts Journal 44 (1988), 29-42; K.C. Chan, N.F.
	AR	Chen et al., "An Exploratory Investigation of the Firm Size Effect", Journal of Financial Economics 14 (1985), 451-471.
	AS	B.A. Rosenberg, "Extra-Market Components of Covariance in Security Returns", Journal of Financial and Quantitative Analysis 9 (1974), 263-274.
	AT	S. Beckers et al., "The Relative Importance of Common Factors Across the European Equity Markets", Journal of Banking and Finance 16 (1992), 75-97.

Examiner Signature

Date Considered

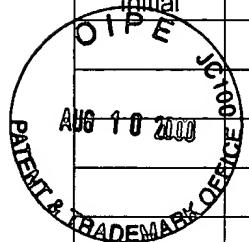
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	AQ	J.K. Kale et al., "Industry Factors versus Other Factors in Risk Prediction", working paper, University of California, Berkeley (1991).
	AR	E.F. Fama et al., "Common Risk Factors in the Returns of Stocks and Bonds", Journal of Financial Economics 33 (1993), 3-56.
	AS	B. Lehman et al., "The Empirical Foundation of the Arbitrage Pricing Theory", Journal of Financial Economics 21 (1988), 213-254.
	AT	G. Connor et al., "A Test for the Number of Factors in an Approximate Factor Model", Journal of Finance 48 (1993), 1263-1292.

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